

Asset Liability and Liquidity Management

Many financial institution employees, treasury, and ALM professionals struggle with the wide gap between academic content found in most management text books and the practical knowledge needed to excel at their jobs.

This advanced level workshop serves as a refresher to liquidity management, with an emphasis on traditional models including gap analysis and earnings at risk, stress testing, scenario planning, policy making and simulations.

Learning Objectives

At the end of this workshop, participants will be able to:

1. Work with the primary tools required to measure and manage ALM risk profile of a financial institution
2. Measure liquidity and quantify the effectiveness of traditional measurement tools.
3. Use scenario based methods, stress testing and simulations to highlight your ALM and liquidity risk profile.
4. Develop assumptions for testing Maturity mismatch and liquidity risk for Internal Capital Adequacy Assessment.
5. Assess and evaluate existing liquidity policies and contingency plans.

This workshop is aimed at treasurers, risk managers and CFO's responsible for Asset Liability Management (ALM) , Risk Management and Liquidity Management within banks, deposit taking institutions, insurance companies and mutual funds.

Workshop Outline & Location

January 27th – 28th 2011

Holiday Villa Hotel & Suites Subang, Malaysia

Title	Topics
Session 1: Liquidity and ALM Models	Overview and introduction. Key terms and concepts. The link between ALM and Liquidity. Basic tools: Duration & Convexity Basic Reports: Price and Maturity GAP, MVE and NPV analysis, Net Interest Income, Earnings at risk, Cost to close and Liquidity.
Session 2 : ALM Models II	Playing with ALM and Liquidity models. Impact of changing rates on ALM profile. ALCO target accounts.
Session 3: Introduction to Bank Simulation – ALM Case Study	The BancOne Case. Case review and discussion. Lessons Learnt
Session 4: Bank Simulation I	Continuation of the ALM simulation with dynamic interest and credit environment. Assessing effectiveness of target account. Interpreting results and strategies.
Session 5: Liquidity Management I	Liquidity ratios. Projecting liquidity needs by product. The enterprise liquidity projection. Structure, Policies, Tools, Stress tests, ICAAP and Scenario analysis for Liquidity. Building the contingency funding plan.
Session 6: Liquidity Management II	Hands on simulation and exercises.

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Knowledge & Workshop Prerequisites

Familiarity with basic liquidity concepts, local markets, portfolio management and the Basel II framework. All participants are requested to arrange Laptops with a functional version of Microsoft Excel.

About LSW International

LSW International is a dynamic and rapidly growing company situated in the heart of Petaling Jaya, bordering the capital city of Malaysia, catering mainly to the Banking, Financial Services and Insurance (BFSI), Oil and Gas, Telecommunications, Government Linked Companies, Government and other pertinent conglomerates. Our team comprises of entrepreneurs who have set their minds on long terms goals and international penetration.

Facilitator Profile

Jawwad is the Chief Executive and Actuary at Alchemy Technologies. He is a Fellow Society of Actuaries, with an MBA from Columbia Business School (New York City). During the last fifteen years, he has worked as a consultant in North America, Middle East and the United Kingdom with a number of blue chip clients including Hartford Life, Aegon, American General, Goldman Sachs, ING, Manu Life, Safeco, Merrill Lynch, Met Life, Sun America, Nationwide, Phoenix Life, Sumitomo Mitsui Bank, Sun Life of Canada, Pacific Life, AllState, Fidelity Investments, Transamerica, Skandia, GE Financial Assurance, Lincoln National, Ohio National, AXA Equitable, Washington Mutual Bank, Riyad Bank, and Dubai Islamic Bank.

Jawwad has conducted more than 50 interactive workshops on risk modeling, derivative pricing, enterprise risk management, market risk management, portfolio optimization and interest rate modeling. Participants have included 900 plus senior banking and treasury professionals from client institutions in Asia Pacific, Pakistan, Saudi Arabia and UAE.

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